Random matrix theory: techniques and applications

Schedule

Lectures will be held Tuesday and Thursday in IFT room 2, third floor, at 10:00. Unless otherwise noted, class will be held on the following days:

Tuesday	Thursday
October 7	October 9
October 14	October 16
October 21	October 23
	October 30
November 4	November 6
November 11	November 13
November 18	
November 25	
December 2	December 4
December 9	December 11

Class on December 11 will consist of student seminars on selected topics. Homework will generally be assigned on Tuesdays and due the following Tuesday, with specific exceptions possible due to holidays.

Grades

Grades will be determined through performance on homework and on student seminars presented on December 11, with 60% associated with homework and 40% with seminars.

Materials

The course will use a variety of resources, but the principal textbook will be *Introduction to random matrices: Theory and Practice* by G Livan, M Novaes, and P Vivo. The book is available for free on arXiv at https://arxiv.org/abs/1712.07903. Lecture notes will be made available as the course progresses.

Software

A copy of Wolfram Notebook (formally known as Mathematica) is strongly recommended for carrying out exercises.

Professor

The professor is Jaron Kent-Dobias, with email jaron.kent-dobias@unesp.br and office 313 on IFT third floor. After lectures there will typically be time for discussion of exercises, but if further office hours are desired they can be arranged by email.